

AUTHOR INDEX***Volume 21**

- Aase, K.K., Ruin problems and myopic portfolio optimization in continuous trading (2)213–227
- Anderson, W.J. and A.M. Mathai, A queueing model for reciprocity failure in the photographic grain (2)239–250
- Castellana, J.V. and M.R. Leadbetter, On smoothed probability density estimation for stationary processes (2)179–193
- Cremers, H. and D. Kadelka, On weak convergence of integral functionals of stochastic processes with applications to processes taking paths in L_p^E (2)305–317
- Csörgő, M. and D.M. Mason, On the asymptotic distribution of weighted empirical and quantile processes in the middle and on the tails (1)119–132
- Frees, E.W., Optimizing costs of age replacement policies (2)195–212
- Kadelka, D., *see* H. Cremers (2)305–317
- Kulperger, R.J., On the residuals of autoregressive processes and polynomial regression (1)107–118
- Leadbetter, M.R., *see* J.V. Castellana (2)179–193
- Lo, J.T. and S.-K. Ng, Optimal Fourier–Hermite expansion for estimation (2)291–304
- Mason, D.M., *see* M. Csörgő (1)119–132
- Mathai, A.M., *see* W.J. Anderson (2)239–250
- Mau, J., Nonparametric estimation of the integrated intensity of an unobservable transition in a Markov illness–death process (2)275–289
- Ng, S.-K., *see* J.T. Lo (2)291–304
- Omey, E. and E. Willekens, Second order behaviour of the tail of a subordinated probability distribution (2)339–353
- Orsingher, E., Hyperbolic equations arising in random models (1) 93–106
- Ossiander, M., *see* R. Pyke (1)133–145
- Pyke, R. and M. Ossiander, Lévy's Brownian motion as a set-indexed process and a related central limit theorem (1)133–145
- Schiopu-Kratina, I., Tightness of pairs of tight càdlàg processes (1)167–177
- Schürger, K., A limit theorem for almost monotone sequences of random variables (2)327–338

*The issue number is given in front of page numbers.

- Taqqu, M., Sojourn in an elliptical domain (2)319-326
- Tjøstheim, D., Estimation in nonlinear time series models (2)251-273
- Watanabe, H., Fluctuations in certain dynamical systems with averaging (1)147-157
- Whitt, W., Queues with superposition of arrival processes in heavy traffic (1) 81- 91
- Willekens, E., *see* E. Omev (2)339-353
- Yasuda, M., On a randomized strategy in Neveu's stopping problem (1)159-166